



Maxime AUBERSON

RESEARCHER

Ph.D. in Finance

Portfolio Optimization, Asset Pricing, Quantitative Data Analysis

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AREAS OF EXPERTISE

- ✓ **Asset allocation and portfolio management**
- ✓ **Quantitative methods in finance:** derivatives, equity and fixed income pricing; machine learning; Monte Carlo methods; stochastic calculus
- ✓ **Financial econometrics:** model estimation for risk management and asset pricing; time-series analysis
- ✓ **Teaching:** communication of complex concepts to broad audiences

PROFESSIONAL EXPERIENCE

GSEM, University of Geneva 2016 – 2022

Research and teaching assistant

- In charge of Bachelor and Master-level finance courses: conducted regular seminars; wrote, managed and corrected exams; provided support and monitored students' projects
- Provided support in ongoing research: data analysis; model estimation

AZEK, Zurich 2017 – 2024

External consultant

- Translation and review of financial exams for professionals (CIIA)
- Production of new exam questions on Modern Portfolio Theory

HEG-FR, Fribourg Summer 2018

- Writing of a chapter in a brochure on financial derivatives (options)

EDUCATION

Ph.D. Program in Finance - Swiss Finance Institute 2015 – 2023

University of Geneva - Supervisor: Prof. Tony Berrada

- ❖ **Thesis title:** *Three Essays on Asset Pricing and Portfolio Allocation*

Visiting Researcher at Boston University (BU) 2019

- ❖ Host: Prof. Jérôme Detemple – worked on extending a published paper

Geneva Master in Wealth Management (GEMWeM), M.Sc. 2013 – 2015

University of Geneva - Prize for the best global average (5.47 / 6)

- ❖ Exchange semester at the University of Saint-Gall in 2014

Bachelor of Science in Business Administration, B.A. 2009 – 2013

University of Geneva - Prize for the best average in Marketing

EXTRA-PROFESSIONAL EXPERIENCE

ARA, Geneva / Consulting 2009 – 2023

Private tutoring for professionals in banking and law

McDonald's, Malbuisson 2010 – 2013

Geneva, part-time multi-purpose team member – 12 to 20 hours / week

PERSONAL DETAILS

Birth date: 19.10.1990

Nationalities: Swiss, French

LinkedIn: [Profile](#)

Website: [Link](#)

LANGUAGES

French: Mother tongue

English: Professional

German: Intermediate

Italian: Basic

PERSONAL SKILLS

Collaboration

Thoughtful risk-taking

Analytical mindset

Resilience, self-reflection

Pedagogy and empathy

Analyze, synthesize, explain

COMPUTER SKILLS

Matlab

Python

Stata

Latex

VBA

MS-Office

CERTIFICATIONS

Chartered Alternative

Investment Analyst (CAIA):

Level I; Level II in process

REFERENCE

Prof. Tony BERRADA

University of Geneva

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